



Course and Examination Fact Sheet: Spring Semester 2020

10,366: Advanced Microeconometrics

ECTS credits: 4

Overview examination/s

(binding regulations see below)

Decentral - Written examination (100%)

Attached courses

Timetable -- Language -- Lecturer

[10,366,1.00 \(GSERM\) Advanced Microeconometrics](#) -- Englisch -- [Sperlich Stefan](#)

Course information

Course prerequisites

This is a PhD course. Basic knowledge of parametric regression and asymptotic theory is expected. This is a theoretical course.

Learning objectives

Students will learn to analyse panel data and work with nonparametric regressions.

Course content

The main focus of the course is panel data analysis as well as nonparametric regression.

- Nonparametric regression (Book Li Racine 2007, Cameron Trivedi 2005)
- Linear panel data models (Arellano (2003): Panel data econometrics, OUP)
- Non-linear panel data models (with a particular emphasis on binary choice models and censored regression models)
- Topics in nonparametric panel data analysis

Course structure

--

Course literature

Core reading:

- Manuel Arellano (2003): Panel data econometrics, Oxford University Press.
- Lechner, Lollivier & Magnac (2008): Parametric binary choice models, in Econometrics of Panel Data, 3rd edition, Springer, 215-245, Chapter 7.
- Arellano & Honoré (2001): Panel data models: some recent developments, Handbook of Econometrics 5, North Holland, 3229-3296, Chapter 53.
- Bond (2002), Dynamic panel data models: a guide to micro data methods and practice, Portuguese Economic Journal.
- Li and Racine (2007): Nonparametric Econometrics, Princeton; Chapters 1, 2 and 19.
- Athey & Imbens (2006), Identification and inference in nonlinear difference-in-differences models, Econometrica, 74(2), 431-497.
- Lecture notes.
- Pagan and Ullah (1999): Nonparametric Econometrics, Cambridge University Press.



Additional course information

Only for PhD students of the University of St.Gallen

PEF students may register via regular bidding for the courses offered together by PEF and Global School in Empirical Research Methods (GSERM). Enrolment in a course is binding: students have to attend the course and take the exam. The credits will be shown on the scorecard.

All other PhD students should register for the courses offered by Global School in Empirical Research Methods (GSERM), both via bidding and via GSERM for:

- courses for the curriculum and

- optional courses with an examination. These will be listed on the scorecard under optional work (only possible if all required elective courses have already been completed).

Please register only via GSERM for:

- optional courses without an examination and

- optional courses if not all required elective courses have been completed (not shown on the scorecard).

Examination information

Examination sub part/s

1. Examination sub part (1/1)

Examination time and form

Decentral - Written examination (100%)

Remark

--

Examination-aid rule

Open Book

Students are free to choose aids but will have to comply with the following restrictions:

- At such examinations, all the pocket calculators of the Texas Instruments **TI-30 series** are admissible. Any other pocket calculator models are inadmissible.
- In addition, any type of communication, as well as any electronic devices that can be programmed and are capable of communication such as electronic dictionaries, notebooks, tablets, PDAs, mobile telephones and others, are inadmissible.
- Students are themselves responsible for the procurement of examination aids.

Supplementary aids

--

Examination languages

Question language: English

Answer language: English

Examination content

Content of the lectures

Examination relevant literature

To be discussed in class



Please note

Please note that this fact sheet alone is binding and has priority over any other information such as StudyNet (Canvas), personal databases or faculty members' websites and information provided in their lectures, etc.

Any possible references and links within the fact sheet to information provided by third parties are merely supplementary and informative in nature and are outside the University of St.Gallen's scope of responsibility and guarantee.

Documents and materials that have been submitted no later than the end of term time (CW21) are relevant to central examinations.

Binding nature of the fact sheet:

- Information about courses and examination time (central/decentral) and examination type starting from the beginning of the bidding on 23 January 2020
- Information about examinations (examination aid regulations, examination content, examination-relevant literature) for decentral examinations after the 4th semester week on 16 March 2020
- Information about examinations (examination aid regulations, examination content, examination-relevant literature) for central examinations as from the starting date for examination registration on 6 April 2020

Please consult the fact sheet again after these deadlines have expired.